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1
2 %% Machine Learning
3 % Lab 1: Linear Regression with One variable
4 % —— Profit in City ——
5 %{
6 In this part of this exercise, you will implement linear regression with
7 one variable to predict profits for a food truck. Suppose you are the CEO
8 of a restaurant franchise and are considering different cities for opening
9 a new outlet. The chain already has trucks in various cities and you have
10 data for profits and populations from the cities. You would like to use
11 this data to help you select which city to expand to next.
12 %}
13
14 %% Initialization =====
15 clear ; close all; clc
16
17 fprintf('Plotting Data...\n')
18 data=load('ex1data1.txt');
19 fprintf('First 5 element of data:\n')
20 data(1:5, :)
21
22 X = data(:, 1);
23 Y = data(:, 2);
24 m = length(Y); % number of training examples
25
26 plot(X, Y, 'rx', 'MarkerSize', 10); % Plot the data
27 ylabel('Profit in $10,000s'); % Set the y-axis label
28 xlabel('Population of City in 10,000s'); % Set the x-axis label
29
30
31 %% Add Bias =====
32 X = [ones(m, 1), data(:,1)]; % Add a column of ones to X
33 w = zeros(2,1); % Initialize fitting parameter
34
35 % Some gradient descent settings
36 epochs = 1500;
37 learning_rate = 0.01;
38
39
40 %% Testing the Cost Function / Error Function ... =====
41 fprintf('\nTesting the cost function (Error function) ...\n')
42
43 % compute and display initial cost
44 C = computeCost(X,Y,w);
45
46 fprintf('\tWith theta = [0 ; 0]');
47 fprintf('\n\tCost computed = %f\n', C);
48 fprintf('\tExpected cost value (approx) 32.07\n');
49
50 % further testing of the cost function
51 C = computeCost(X, Y, [-1 ; 2]); %modified weights
52 fprintf('\n\tWith theta = [-1 ; 2]');
53 fprintf('\n\tCost computed = %f', C);
54 fprintf('\n\tExpected cost value (approx) 54.24\n');
55
56

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57 %% Gradient Descent ... =====
58 w = gradientDescent(X, Y, w, learning_rate, epochs);
59
60 % print weights to screen
61 fprintf('\nWeights found by gradient descent:\n');
62 fprintf('%f\n', w);
63 fprintf('Expected weights values (approx)\n');
64 fprintf(' -3.6303\n1.1664\n\n');
65
66
67 %% Plot the linear fit =====
68 hold on; % keep previous plot visible
69 plot(X(:,2), X*w, '-') % X*w is Y_estimated
70 legend('Training data', 'Linear regression')
71 hold off % don't overlay any more plots on this figure
72
73
74 %% Predict values for population sizes of 35,000 and 70,000
75 predict1 = [1, 3.5] * w;
76 fprintf('For population = 35,000, we predict a profit of %f\n',...
77     predict1*10000);
78 predict2 = [1, 7] * w;
79 fprintf('For population = 70,000, we predict a profit of %f\n',...
80     predict2*10000);
81
82
83 %% Vizualising Cost function =====
84 fprintf('Visualizing C(w_0, w_1) ...\n')
85
86 % Grid over which we will calculate Cost Function (C)
87 w0_vals = linspace(-10, 10, 100);
88 w1_vals = linspace(-1, 4, 100);
89
90 % initialize C_vals to a matrix of 0's
91 C_vals = zeros(length(w0_vals), length(w1_vals));
92
93 % Fill out C_vals
94 for i = 1:length(w0_vals)
95     for j = 1:length(w1_vals)
96         t = [w0_vals(i); w1_vals(j)];
97         C_vals(i,j) = computeCost(X, Y, t);
98     end
99 end
100
101 % Because of the way meshgrids work in the surf command, we need to
102 % transpose C_vals before calling surf, or else the axes will be flipped
103 C_vals = C_vals';
104 % Surface plot
105 figure;
106 surf(w0_vals, w1_vals, C_vals)
107 xlabel('w_0');
108 ylabel('w_1');
109
110
111
112
113

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114 % Contour plot
115 figure;
116 % Plot C_vals as 15 contours spaced logarithmically between 0.01 and 100
117 contour(w0_vals, w1_vals, C_vals, logspace(-2, 3, 20))
118 xlabel('w_0');
119 ylabel('w_1');
120 hold on;
121 plot(w(1), w(2), 'rx', 'MarkerSize', 10, 'LineWidth', 2);
122
123 %=====
124 %% Functions:
125 function C = computeCost(X,Y,w)
126     m = length(Y);
127     C = (sum((X*w)-Y).^2)/(2*m);
128 end
129
130 function w = gradientDescent(X, Y, w, learning_rate, num_iters)
131     % Initialize some useful values
132     m = length(Y); % number of training examples
133     C_history = zeros(num_iters, 1);
134     for i = 1:num_iters
135         % WARNING: Simultaneously update
136         temp1 = w(1)-(learning_rate/m)*sum(X*w-Y); %*X(:,1)->const 1(BIAS)
137         w(2) = w(2)-(learning_rate/m)*sum((X*w-Y).*X(:,2));
138         w(1) = temp1;
139         C_history(i) = computeCost(X, Y, w);
140     end
141 end

```